

ETF sector fund Investor fact sheet

John Hancock Multifactor Consumer Discretionary ETF

ETF: JHMC

Summary

Objective

To pursue results that closely correspond, before fees and expenses, to the performance of the John Hancock Dimensional Consumer Discretionary Index

Use for

Targeted equity exposure

Morningstar category

Consumer Cyclical

Strategy

Broad consumer stock exposure

Targeting a wide range of U.S. consumer discretionary stocks to access the breadth of the sector's opportunities

Time-tested multifactor approach

Emphasizing factors (smaller cap, lower relative price, and higher profitability) that academic research has linked to higher expected returns

Efficient structure

Seeking to minimize turnover, trading costs, tax liabilities, and cash drag

Managed by



A pioneer in applying insight from academic research to a systematic investment process that pursues higher expected returns through advanced portfolio design and implementation



Joseph F. Hohn
On the fund since 2018.
Investing since 2012



Andres Torres
On the fund since 2021.
Investing since 2009

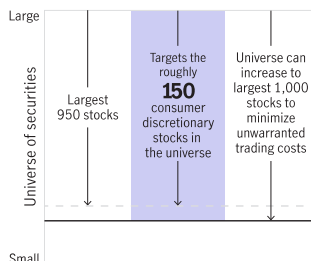


Joel P. Schneider
On the fund since 2015.
Investing since 2011

Index approach

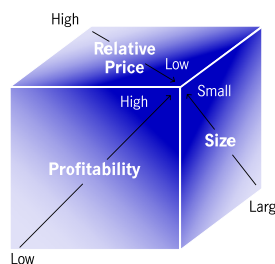
Market exposure

Define the target range of securities for the specific index.



Portfolio structure

Weight the index to emphasize smaller companies, lower valuations, and higher profitability.[†]



Implementation

Incorporate measured flexibility to maintain focus on the appropriate factors while balancing the trade-offs among competing premiums and control for unnecessary turnover and trading costs through the use of Index Memory[®] and innovation between rebalances:

- **Momentum screens**
Low momentum securities are flagged for no additional buys.
- **Small weight changes**
Avoid making changes that do not meaningfully improve the expected return-and-risk profile of the overall index.
- **Enhanced redistributions**
When sizable securities are removed, proceeds are allocated to increase factor exposure and potentially reduce turnover.

For index descriptions and methodology for the John Hancock Multifactor ETFs, please visit us.dimensional.com/john-hancock-indexes. [†]Profitability is a measure of current profitability, based on information from individual companies' income statements. Index Memory is a registered trademark of Dimensional Fund Advisors LP.

Average annual total returns^{1,2}

	Qtd	Ytd	1 yr	3 yr	5 yr	10 yr	Life of fund	Life of fund date
Net Asset Value	-21.69	-31.48	-26.63	5.45	7.53	—	7.65	9/28/15
Market Price	-21.76	-31.53	-26.72	5.44	7.51	—	7.64	9/28/15
John Hancock Dimensional Consumer Discretionary Index	-21.64	-31.37	-26.38	5.86	7.96	—	8.11	—
Russell 1000 Consumer Discretionary Index	-26.01	-33.12	-27.68	5.85	10.01	—	10.68	—
Consumer cyclical category	-22.48	-31.81	-32.67	5.97	7.63	—	—	—

Expense ratios³

	Gross	Net (what you pay)	Contractual through
JHMC	0.71%	0.40%	8/31/2022

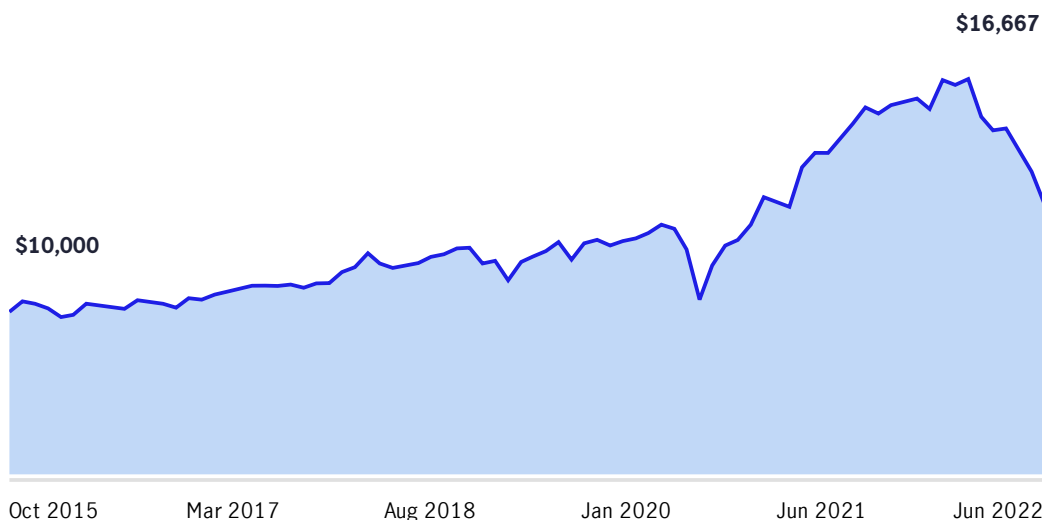
Market performance is determined using the bid/ask midpoint at 4 P.M., Eastern time, when the NAV is typically calculated; your returns may differ if you traded shares at other times. NAV is calculated by dividing the total value of all the securities in the fund's portfolio plus cash, interest, and receivables, minus any liabilities, by the number of fund shares outstanding

The past performance shown here reflects reinvested distributions and the beneficial effect of any expense reductions, and does not guarantee future results. Returns for periods shorter than one year are cumulative. Shares will fluctuate in value and, when redeemed, may be worth more or less than their original cost. Current performance may be lower or higher than the performance cited. For the most recent month-end performance, visit jihinvestments.com/etf.

1 The John Hancock Dimensional Consumer Discretionary Index is a rules-based index of U.S. consumer discretionary stocks that have been selected based on sources of expected returns. Securities eligible for inclusion in the index are classified according to their market capitalization, as defined by free-float market cap; relative price, as defined by price/book; and profitability, as defined by operating income over book, and are weighted accordingly in favor of smaller, less expensive, more profitable companies. The index is reconstituted and rebalanced on a semiannual basis. Index performance assumes reinvestment of dividends and, unless otherwise indicated, does not reflect the management fees, operating expenses, transaction costs, and other expenses that apply to an ETF. Past performance does not guarantee future results. The Russell 1000 Consumer Discretionary Index tracks stocks in the consumer discretionary sector of the Russell 1000 Index. It is not possible to invest directly in an index. **2** Effective 9/21/20, the underlying components of the Russell 1000 Consumer Discretionary Index reflect a new company classification methodology. Consequently, the custom blended benchmark's performance consists of 100% of the prior methodology through 9/18/20 and 100% of the current methodology thereafter. **3** "Net (what you pay)" represents the effect of a contractual fee waiver and/or expense reimbursement and is subject to change.

Growth of a hypothetical \$10,000 investment

10/1/15 – 6/30/22



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What you should know before investing

Investing involves risks, including the potential loss of principal. There is no guarantee that a fund's investment strategy will be successful. The fund is non-diversified, and a portfolio concentrated in one industry or sector or that holds a limited number of securities may fluctuate more than a diversified portfolio. The stock prices of midsize and small companies can change more frequently and dramatically than those of large companies, and value stocks may decline in price. Shares may trade at a premium or discount to their NAV in the secondary market, and a fund's holdings and returns may deviate from those of its index. These variations may be greater when markets are volatile or subject to unusual conditions. Errors in the construction or calculation of a fund's index may occur from time to time. Please see the fund's prospectus for additional risks.

John Hancock Multifactor Exchange-Traded Fund (ETF) shares are bought and sold at market price (not NAV), and are not individually redeemed from the fund. Brokerage commissions will reduce returns.

Dimensional Fund Advisors LP receives compensation from John Hancock in connection with licensing rights to the John Hancock Dimensional indexes. Neither John Hancock Investment Management LLC nor Dimensional Fund Advisors LP guarantees the accuracy and/or completeness of an index (each an underlying index) or any data included therein, and neither John Hancock Investment Management LLC nor Dimensional Fund Advisors LP shall have any liability for any errors, omissions, or interruptions therein. Neither John Hancock Investment Management LLC nor Dimensional Fund Advisors LP makes any warranty, express or implied, as to results to be obtained by a fund, owners of the shares of a fund, or any other person or entity from the use of an underlying index, trading based on an underlying index, or any data included therein, either in connection with a fund or for any other use. Neither John Hancock Investment Management LLC nor Dimensional Fund Advisors LP makes any express or implied warranties, and expressly disclaims all warranties, of merchantability or fitness for a particular purpose or use with respect to an underlying index or any data included therein. Without limiting any of the foregoing, in no event shall either John Hancock Investment Management LLC or Dimensional Fund Advisors LP have any liability for any special, punitive, direct, indirect, or consequential damages, including lost profits, arising out of matters relating to the use of an underlying index, even if notified of the possibility of such damages.

Request a prospectus or summary prospectus from your financial advisor, by visiting jhinvestments.com/etf, or by calling us at 800-225-5291. The prospectus includes investment objectives, risks, fees, expenses, and other information that you should consider carefully before investing.

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4 The intraday net asset value (NAV) is a symbol representing estimated fair value based on the most recent intraday price of underlying assets. **5** FactSet. The weighted average market capitalization of a portfolio reflects the relative size of its holdings. **6** Price to earnings (P/E) is a valuation measure comparing the ratio of a stock's price with its earnings per share. **7** Price/book is the ratio of a stock's price to its book value per share. Active share is a measure of how much an equity portfolio's holdings differ from the portfolio's benchmark index. **8** Listed holdings are a portion of the fund's total and may change at any time. They are not recommendations to buy or sell any security. Data is expressed as a percentage of net assets and excludes cash and cash equivalents.

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Key facts

Total net assets	\$12.25 m
Number of holdings	115
Primary listing	NYSE Arca
CUSIP	47804J305
Intraday NAV⁴	JHMCIV
Index ticker	JHDMCT
Weighted average market cap⁵ (\$B)	
Fund	\$157.92 b
Broad Based Index	\$360.75 b
P/E ratio⁶ (trailing)	
Fund	15.74x
Broad Based Index	22.60x
Price/book ratio⁷	
Fund	4.07x
Broad Based Index	4.38x

Largest industries⁸

	%
Specialty Retail	27.27
Hotels, Restaurants & Leisure	20.96
Automobiles	9.58
Textiles, Apparel & Luxury Goods	9.57
Multiline Retail	8.35
Internet & Direct Marketing Retail	7.56
Food & Staples Retailing	3.77
Leisure Products	2.79
Household Durables	2.53
Distributors	2.24

10 largest holdings⁸

	%
1. Tesla, Inc.	5.92
2. Home Depot, Inc.	5.67
3. Amazon.com, Inc.	5.26
4. Walmart, Inc.	3.77
5. McDonald's Corp.	2.90
6. NIKE, Inc.	2.69
7. Dollar General Corp.	2.61
8. Dollar Tree, Inc.	2.56
9. TJX Cos, Inc.	2.43
10. Target Corp.	2.19